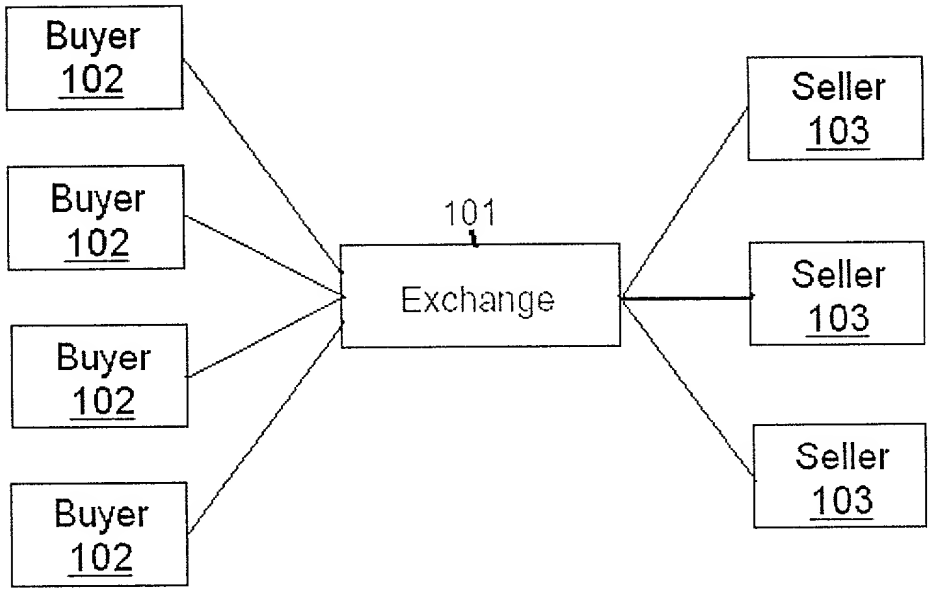


Figure 1

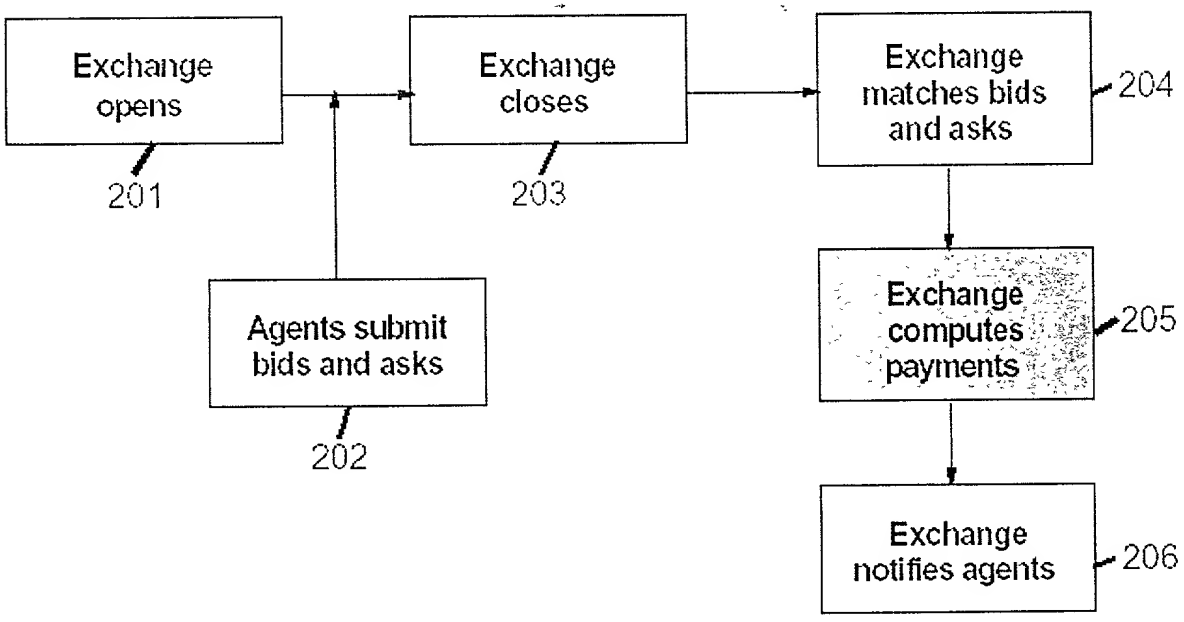
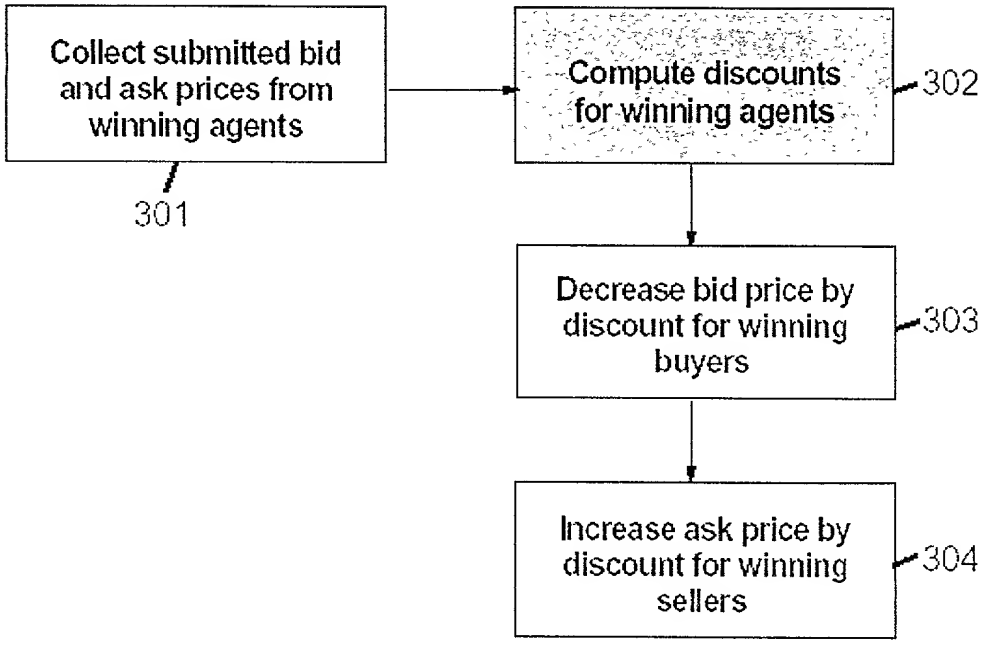


Figure 2



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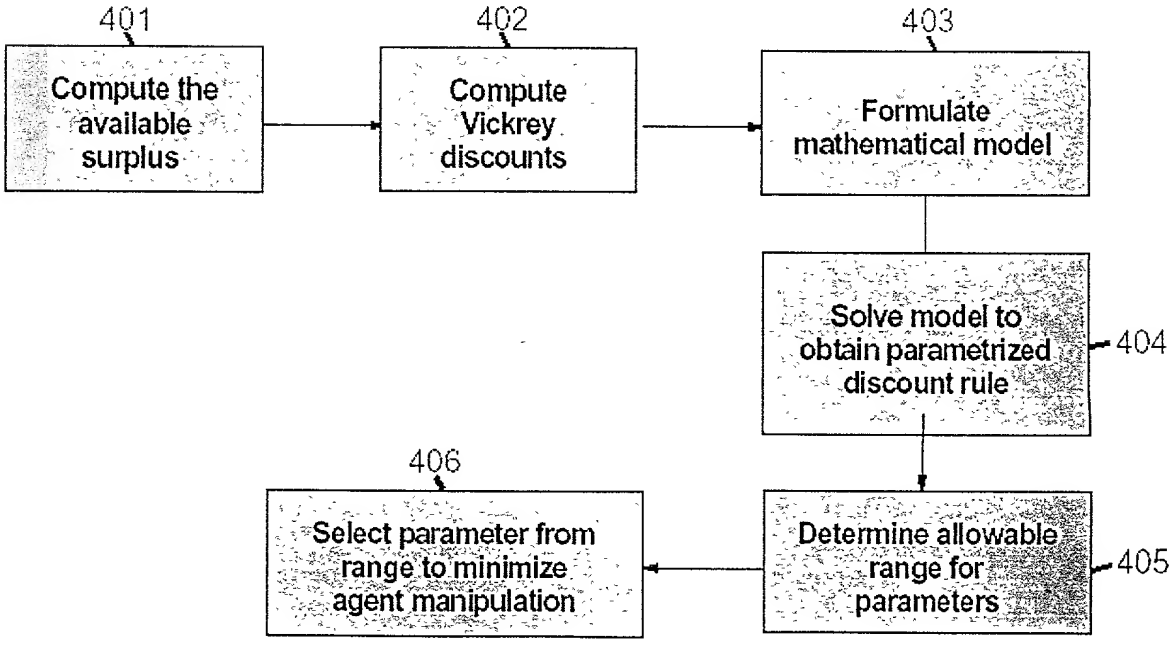


Figure 4

YOR9-2001-0531 L8728 (535)

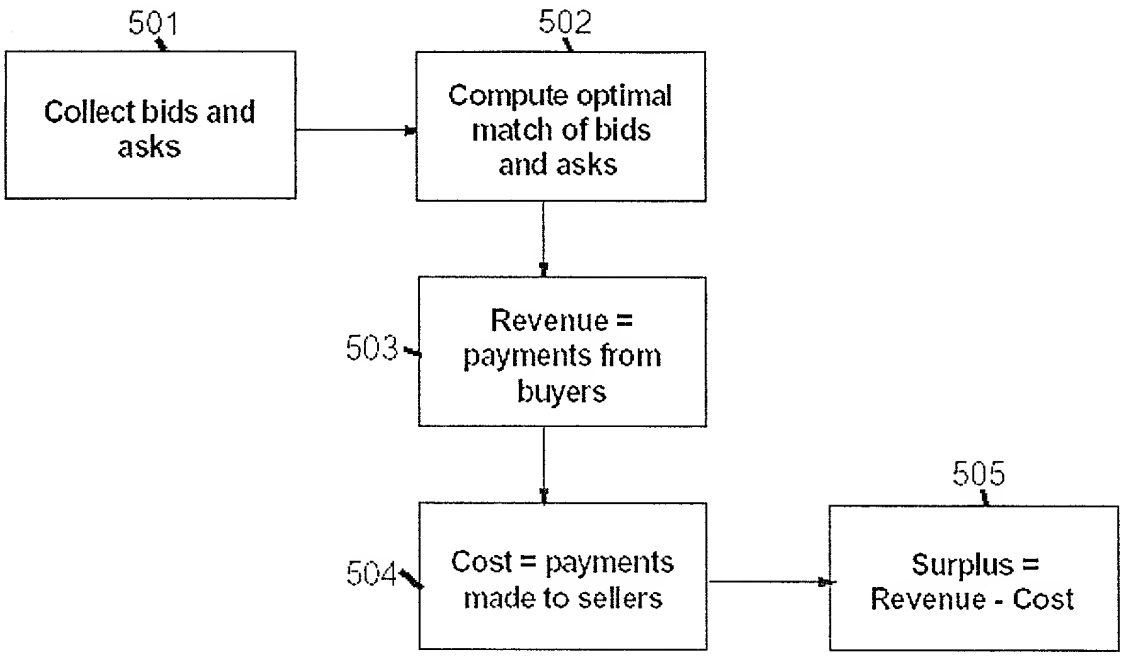
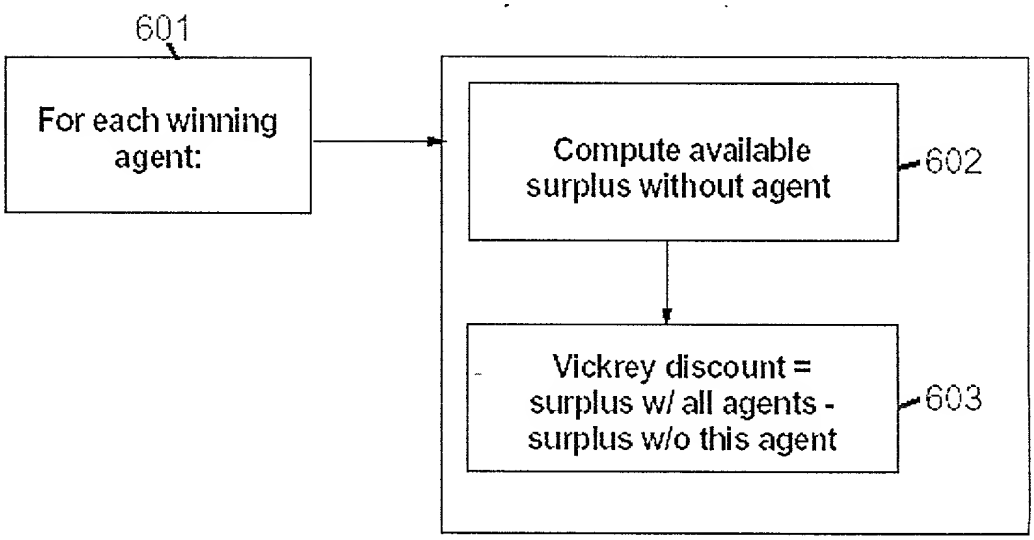


Figure 5



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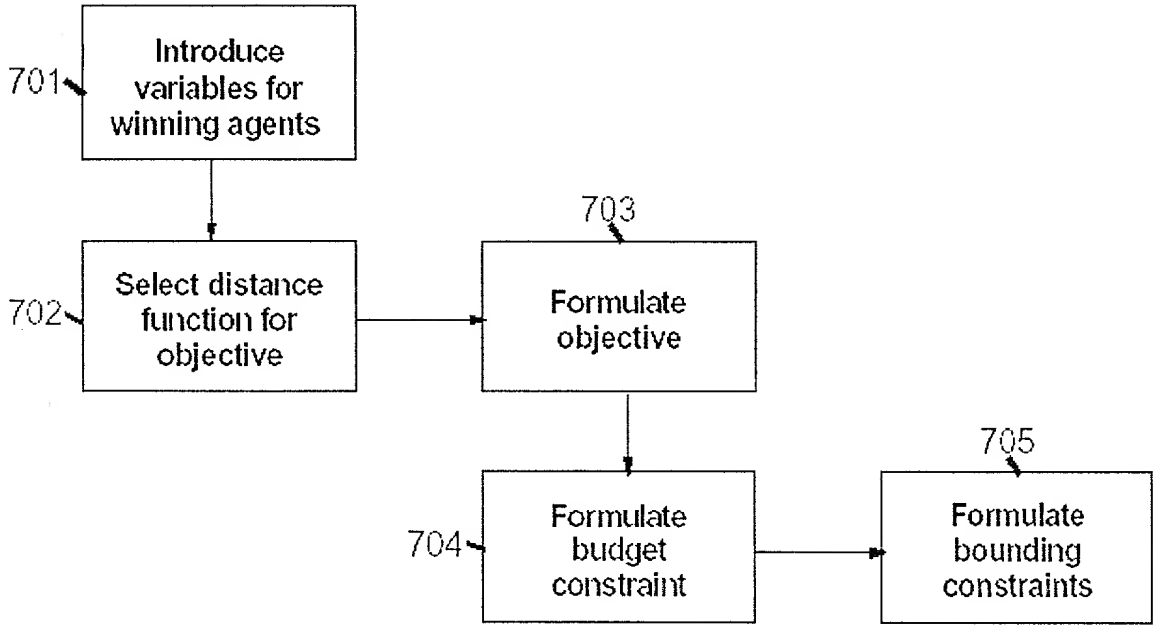

Figure 7

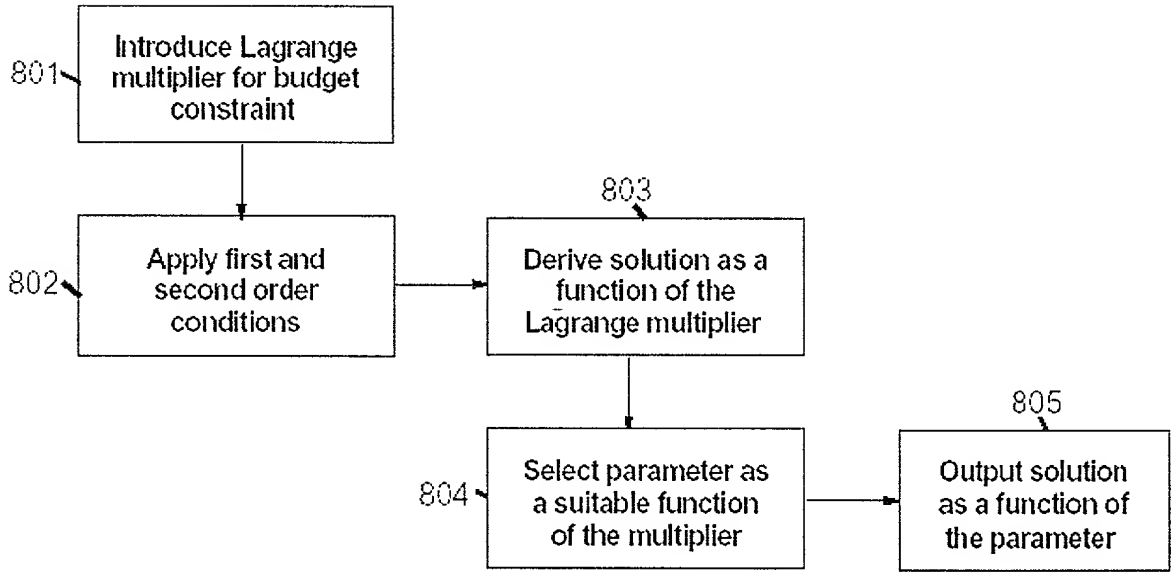

Figure 8

Distance functions		Payment rules	
L_2	$L_2(\Lambda, \Lambda^T) = (\sum_I (\lambda_I^T - \lambda_I)^2)^{1/2}$	**Threshold**	$\max(0, \lambda_I^T - C), \quad C \geq 0$
L_∞	$L_\infty(\Lambda, \Lambda^T) = \max_I \lvert \lambda_I^T - \lambda_I \rvert$	**Threshold**	$\max(0, \lambda_I^T - C), \quad C \geq 0$
Relative error	$L_{RE}(\Lambda, \Lambda^T) = \sum_I (\lambda_I^T - \lambda_I) / \lambda_I^T$	**Small**	λ_I^T if $\lambda_I^T \leq C, \quad C \geq 0$
Product error	$L_\pi(\Lambda, \Lambda^T) = \lvert 1 - \prod_I \lambda_I / \lambda_I^T \rvert$	**Reverse**	$\min(\lambda_I^T, C), \quad C \geq 0$
Squared relative error	$L_{RE2}(\Lambda, \Lambda^T) = \sum_I (\lambda_I^T - \lambda_I)^2 / \lambda_I^T$	**Fractional**	$\mu \lambda_I^T, \quad 0 \leq \mu \leq 1$
Weighted error	$L_{WE}(\Lambda, \Lambda^T) = \sum_I \lambda_I^T \lvert \lambda_I^T - \lambda_I \rvert$	**Large**	λ_I^T if $\lambda_I^T \geq C, \quad C \geq 0$

Figure 9

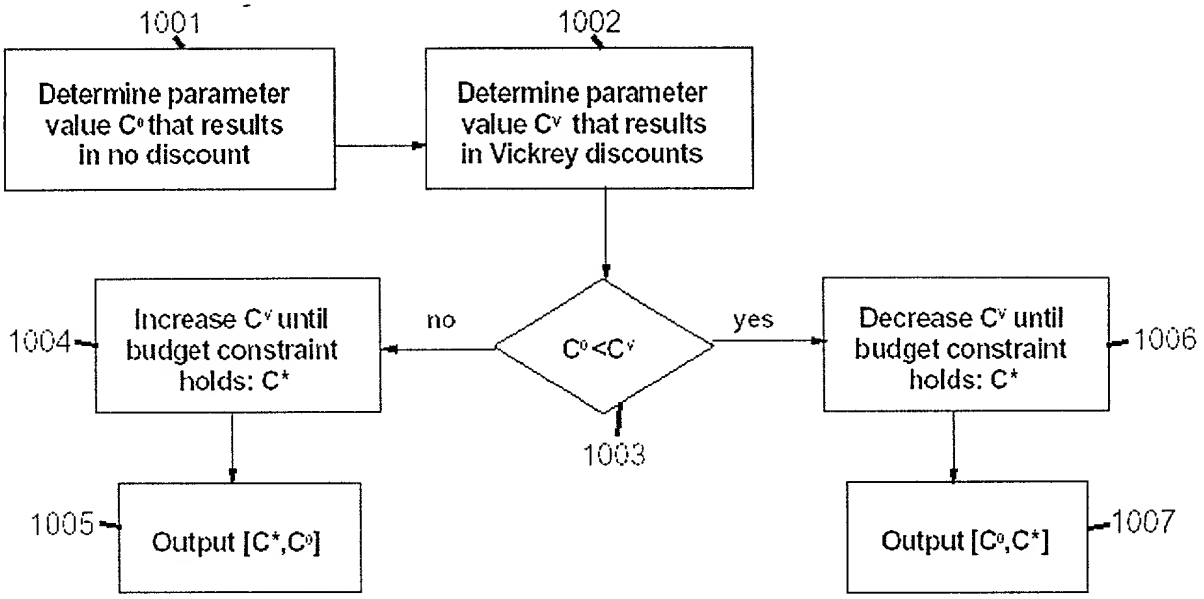

Figure 10

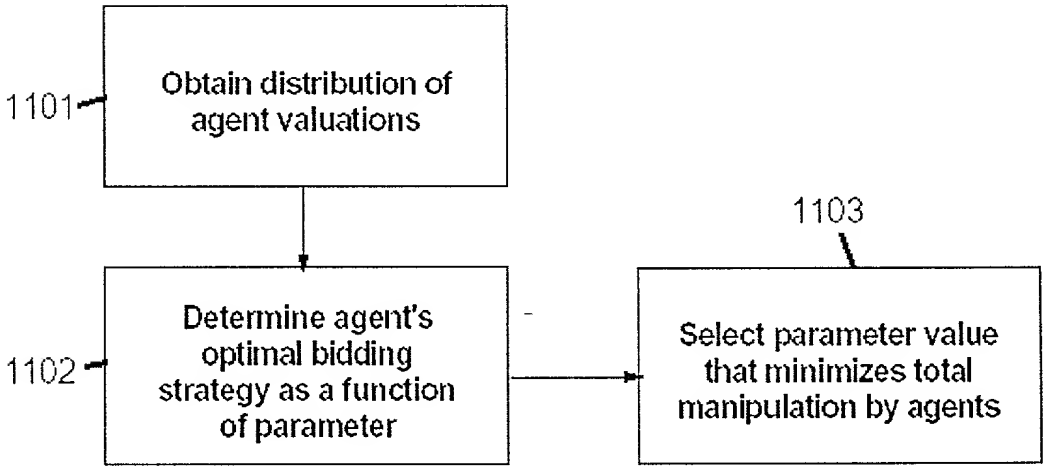

Figure 11